

**INVESTMENT COMMITTEE
OF THE
GENERAL RETIREMENT SYSTEM
OF THE
CITY OF DETROIT**

MEETING NO. 34

MONDAY, JULY 16, 2018

12:00 P.M.

A G E N D A



CHAIRPERSON: DAVID SOWERBY

VICE-CHAIRPERSON: KERRIE VANDEN BOSCH

Please silence cell phones and to ensure there are no distractions, refrain from personal phone calls/conversations during "open meeting." There is a lobby area to conduct personal business.

*****Lunch will be provided at 12:00 p.m. *****

PRESENTATION SCHEDULE

- 12:30 P.M. Call to Order
 Roll Call
 Guest/Visitor Introduction
 Approval of Agenda
 Future Agenda Items/Discussion
 Approval of Minutes

- 12:35 P.M. **2016 Annual Actuarial Valuation Comp I & II**
 Gabriel, Roeder, Smith and Company

- 1:30 P.M. CIO Report (Rebalance, Terminations, Funding's and What's next)
 Ryan Bigelow, Chief Investment Officer

- 1:45 P.M. Convertible Bonds/Diversifying Strategies/Mondrian
 Case Study/Risk Parity/Aberdeen & Tricadia/Performance Update
 New England Pension Consultants

- 2:45 P.M. Update- Open Audit Findings
 Ramzee Jackson, Chief Accounting Officer, Marlene Beach, UHY

- 3:00 P.M. Legal Report
 Michael VanOverbeke, General Counsel

- 3:15 P.M. Other Matters to Properly Come before the Committee
 Public/Member Comments
 Investment Committee Comments

ADJOURNMENT